

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

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In re : Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.*, : 08-13555 (JMP)
Debtors. : (Jointly Administered)
: :
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**ORDER PURSUANT TO SECTION 365 OF THE BANKRUPTCY CODE
APPROVING THE ASSUMPTION
OR REJECTION OF OPEN TRADE CONFIRMATIONS**

Upon the motion, dated November 14, 2008 (the “Motion”), of Lehman Brothers Holdings Inc. (“LBHI”) and its affiliated debtor, Lehman Commercial Paper Inc. (“LCPI”), as debtors and debtors in possession (together, the “Debtors”), pursuant to section 365(a) of title 11 of the United States Code (the “Bankruptcy Code”), Rule 6006 of the Federal Rules of Bankruptcy Procedure (the “Bankruptcy Rules”), and Rule 6006-1 of the Local Bankruptcy Rules for the Southern District of New York (the “Local Rules”) for entry of an order approving the Debtors’ assumption of the Assumed Trades,¹ rejection the Rejected Trades, and modification and assumption of the Amended Trades, all as more fully described in the Motion; and the Court having jurisdiction to consider the Motion and the relief requested therein in accordance with 28 U.S.C. §§ 157 and 1334 and the Standing Order M-61 Referring to Bankruptcy Judges for the Southern District of New York Any and All Proceedings Under Title 11, dated July 10, 1984 (Ward, Acting

¹ Capitalized terms used and not otherwise defined herein shall have the meanings ascribed to them in the Motion.

C.J.); and consideration of the Motion and the relief requested therein being a core proceeding pursuant to 28 U.S.C. § 157(b); and venue being proper before this Court pursuant to 28 U.S.C. §§ 1408 and 1409; and due and proper notice of the Motion having been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket No. 285] to (i) the United States Trustee for the Southern District of New York; (ii) the attorneys for the Official Committee of Unsecured Creditors; (iii) the Securities and Exchange Commission; (iv) the Internal Revenue Service; (v) the United States Attorney for the Southern District of New York; (vi) all parties who have requested notice in these chapter 11 cases; and (vii) all Counterparties; and it appearing that no other or further notice need be provided; and a hearing (the “Hearing”) having been held to consider the relief requested in the Motion; and the Court having found and determined that the relief sought in the Motion is in the best interests of the Debtors, their estates and creditors, and all parties in interest and that the legal and factual bases set forth in the Motion establish just cause for the relief granted herein; and after due deliberation and sufficient cause appearing therefor, it is

ORDERED that the Motion is granted with respect to all Counterparties who have not objected to the relief requested therein, whose objections have been overruled, or who have agreed to settle their objections with the Debtors; and it is further

ORDERED, pursuant to section 365(a) of the Bankruptcy Code, that the Debtors’ assumption of the Assumed Trades set forth on Exhibit A annexed hereto is hereby approved; and it is further

ORDERED, pursuant to section 365(a) of the Bankruptcy Code, that the Debtors' rejection of the Rejected Trades set forth on Exhibit B annexed hereto is hereby approved, with such rejection effective as of the date hereof; and it is further

ORDERED, pursuant to section 365(a) of the Bankruptcy Code, that the Debtors are authorized to enter into agreements to modify the Amended Trades set forth on Exhibit C annexed hereto and that assumption of the Amended Trades as modified is hereby approved; and it is further

ORDERED that the hearing with respect to the Motion is hereby adjourned to December 22, 2008, at 10:00 a.m. with respect to the objections filed by Deutsche Bank, USAA High-Yield Opportunities Fund, Blackrock Financial Management, Inc., Bank of Nova Scotia, AIB International Finance, Putnam Investments, P. Schoenfeld Asset Management, Bank of America, N.A., Banc of America Securities Limited, Millennium Management, LLC, BDF Limited, Field Point IV S.a.r.l., Royal Bank of Scotland, plc, DK Acquisition Partners, L.P., Longacre Master Fund, Ltd., Longacre Capital Partners (QP), L.P., Morgan Stanley Bank International Limited, Morgan Stanley Senior Funding, Inc., and Tennenbaum Capital Partners; and it is further

ORDERED that the hearing with respect to the Motion is hereby adjourned to January 14, 2009, at 10:00 a.m. with respect to the objections filed by H/2 Credit Partners, Goldman Sachs, KKR Investors (2006) (Ireland) L.P., Lloyds TSB, Citigroup, Inc., Whippoorwill Associates, Inc., JP Morgan Chase, AXA Mezzanine II AS, SICAR, MD Mezzanine SA, SICAR, Blue Mountain Credit Alternatives Master Fund L.P., Fir Tree Capital Opportunity Master Fund, LP, and Fir Tree Value Master

Fund LP, Evergreen Investment Management Company, LLC, Wachovia Bank, N.A.,
and M&G Investment Management Limited (“M&G”); and it is further

ORDERED that the Debtors are not required to pay any cure costs to any Counterparty to an Assumed Trade or an Amended Trade; and it is further

ORDERED that the Debtors have demonstrated adequate assurance of future performance of the Assumed Trades and the Amended Trades; and it is further

ORDERED that no Counterparty shall be entitled to assert or take any action to exercise a right to set off any prepetition claim that it might have against either Debtor, including, without limitation, claims for damages arising from the rejection of a Rejected Trade, against any obligation payable to the applicable Debtor under any Assumed Trade or Amended Trade; and it is further

ORDERED that settlement of all Assumed Trades or Amended Trades shall include all appropriate, usual and customary settlement adjustments; and it is further

ORDERED that the Debtors are authorized to execute and deliver all instruments and documents, and take such other actions as may be necessary or appropriate to implement and effectuate the assumption, rejection or modification of Open Trade Confirmations as provided in this Order; and it is further

ORDERED that notice of the Motion as provided therein shall be deemed good and sufficient notice of such Motion and that the requirements of Bankruptcy Rule 6006(a) and Local Rule 6006-1 are satisfied; and it is further

ORDERED that this Court retains jurisdiction to hear and determine all matters arising from or related to the implementation and/or interpretation of this Order.

Dated: New York, New York
December 16, 2008

s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

EXHIBIT A

ASSUMED TRADES

LCPI & LCPI UK
Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ABITIBIBOWATER INC. 04-01-08	FOOTHILL CAPITAL CORPORATION		S	9/10/2008	USD	Assumed
LCPI	ACTS AERO TECH SUPPORT	BANQUE OF SAFFRA		S	7/23/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	CHATHAM ASSET MGMT (MASTER)		S	8/26/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	ILLINOIS STATE BOARD OF INVEST		S	8/7/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	BLT 37 LLC		S	7/23/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	KINNEY HILL CREDIT OPPT. FUND		S	8/5/2008	USD	Assumed
LCPI	ATRIUM COMPANIES,INC. (06/21/06)	D.E. SHAW LAMINAR PORTFOLIOS		S	7/28/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	5/2/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/3/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/25/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/26/2008	USD	Assumed
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	GALE FORCE 3 CLO LTD.		S	7/22/2008	USD	Assumed
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/10/2008	USD	Assumed
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/9/2008	USD	Assumed
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	8/14/2008	EUR	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/24/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/30/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	5/9/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ARROW DISTRESSED SECURITIES FUND		S	4/1/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ARROW DISTRESSED SECURITIES FUND		S	5/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/18/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/26/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	4/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZ MASTER FUND, LTD		S	5/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZ MASTER FUND, LTD		S	4/1/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZ APEX MASTER FUND, LTD		S	4/1/2008	USD	Assumed
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	HEWETT'S ISLAND CLO I-R, LTD.		S	7/17/2008	USD	Assumed
LCPI	CAPITAL AUTOMOTIVE REIT (CARS)	GLOBAL LOAN OPP FUND B.V.		S	9/11/2008	USD	Assumed
LCPI	CAPMARK FINANCIAL (5-YR US Term)	GOLDENTREE LEVERAGED LOAN FINANCE I LTD		S	9/10/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	7/18/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/1/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	BENNETT MGMT CMP (MASTER)		S	6/23/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	CHRYSLER LLC (1ST LIEN)	FEINGOLD O'KEEFE SELECT OPPORT		B	6/24/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	FEINGOLD O'KEEFFE CAPITAL -MTR		B	7/10/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	XERION CAPITAL PARTNERS (MSTR)		S	7/10/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	CREDIT SUISSE LOAN FUNDING LLC		B	5/3/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON DISTRESSED SEC		B	5/21/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	5/14/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	6/27/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	6/27/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	7/26/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/16/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/22/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	9/24/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/26/2006	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/31/2006	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL MASTER, LTD		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL MASTER, LTD		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	LITTLEJOHN & CO LLC		S	9/2/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/9/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/8/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	5/21/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/20/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	7/29/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/10/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	8/13/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL PARTNERS V (AIV-1)		S	5/29/2008	USD	Assumed
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ALADDIN CLO HOLDING ACCT		S	9/8/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S-Post)	REDWOOD MASTER FUND		S	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S-Post)	TUDOR BVI GLOBAL PORTFOLIO LTD		B	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L.P		S	5/14/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L.P		S	5/14/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	UBS AG		S	7/23/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	CASPION CAPITAL PARTNERS, L.P.		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	CASPION CAPITAL PARTNERS, L.P.		S	5/12/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	KS CAPITAL PARTNERS, LP		S	7/30/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	KS INTERNATIONAL, INC.		S	7/30/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/12/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER OPPORTUNITIES FUND,LP		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	SANDELMAN FINANCE 2006-1, LTD.		S	5/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO CREDIT OPPORTUNITIES HOLDING FUND LTD		S	6/3/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO FUND LTD.		S	6/3/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO MULTI-STRATEGY HOLDING FUND LTD		S	6/3/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/22/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	9/4/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	MARATHON SPECIAL OPPORTUNITIES MASTER FUND LTD		S	5/22/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OPPENHEIMER MASTER LOAN FUND, LLC		S	9/10/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OPPENHEIMER SENIOR FLOATING		S	9/10/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/26/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	APOLO MANAGEMENT LP		S	8/13/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	APOLO MANAGEMENT LP		S	8/7/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	KENSINGTON INTERNATIONAL LTD		S	9/4/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	SPRINGFIELD ASSOCIATES, LLC		S	9/4/2008	USD	Assumed
LCPI	ICONIX BRAND GROUP, INC.	PRIMUS CLO II, LTD		S	7/15/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	M&G DYNAMIC EUROPEAN LOAN FUND		S	9/11/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	M&G SECURED DEBT FUND LIMITED		S	9/11/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	STICHTING SHELL PENSIOENFONDS		S	9/11/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	THE PRUDENTIAL ASSURANCE COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2004-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2006-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2007-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CAPARTNERS INVESTMENT IV LLC		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDNGS, INC.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDNGS, INC.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	GEER MOUNTAIN FINANCING, LTD.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	OHP CBNA LOAN FUNDING LLC		B	8/18/2008	USD	Assumed
LCPI	KYLE ACQUISITION	PACIFIC SELECT FUND-FLOATING RATE LOAN PORTFOLIO		S	6/3/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	LEVVLAD, LLC	CREDIT SUISSE CREDIT STRATEGIES MASTER FUND LTD.		S	7/25/2008	USD	Assumed
LCPI	LEVVLAD, LLC	MADISON PARK FUNDING II, LTD		S	7/23/2008	USD	Assumed
LCPI	LEVVLAD, LLC	MADISON PARK FUNDING III, LTD		S	7/23/2008	USD	Assumed
LCPI	LEVVLAD, LLC	RESOURCE CREDIT PARTNERS LP		S	7/23/2008	USD	Assumed
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD FLOATING RATE FUND		S	8/26/2008	USD	Assumed
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Assumed
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	BEAR STEARNS ASSET MGMT (MSTR)		B	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	HALCYON FUND, L.P.		B	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SCSF DEBT INVESTMENTS, LLC		S	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	7/23/2008	USD	Assumed
LCPI	MCJUNKIN CORPORATION	GLOBAL LOAN OPPORTUNITY FUND B.V.		S	9/12/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	KC CLO II PLC		S	8/14/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	WESTERN FLOATING RATE HIGH INCOME FUND, LLC		S	9/9/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	RAYTHEON MASTER PENSION TRUST - WAMCO		S	9/9/2008	USD	Assumed
LCPI	MICHAEL STORES 10-31-06	ANCHORAGE CAP MSTR OFFSHRE LTD		S	8/28/2008	USD	Assumed
LCPI	MIRANT NORTH AMERICA (1/3/06)	DWS SHORT DURATION PLUS FUND		S	6/26/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/7/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/11/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	STONE TOWER CAPITAL (MASTER)		S	8/29/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	BRIGADE CAPITAL MGMT (MASTER)		S	8/13/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	UBS AG		S	7/24/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	KENSINGTON INTERNATIONAL LTD		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	SPRINGFIELD ASSOCIATES, LLC		S	9/11/2008	USD	Assumed
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	CYPRESSTREE INTERNATIONAL LOAN HOLIDNG COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KENSINGTON INTERNATIONAL LTD		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	9/10/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVINE LEICHTMAN CAPITAL		S	7/30/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	KENSINGTON INTERNATIONAL LTD		S	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	LONG LANE MASTER TRUST IV		B	8/20/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES II, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES III, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS II, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS III, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	8/20/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/21/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	AVENUE INVESTMENTS, L.P.		S	4/22/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	7/28/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	DDJ TOTAL RETURN LOAN FUND, L.P.		S	4/30/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	HALBIS DISTRESSED OPPORTUNITIES MASTER FUND, LTD.		S	5/15/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCPI	REALOGY CORP 4-10-07	BRIGADE LEV VAP STRUCT FD, LTD		S	8/12/2008	USD	Assumed
LCPI	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	LOAN FUNDING I LLC		S	9/9/2008	USD	Assumed
LCPI	SOLUTIA INC TL 2-28-08.	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/11/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/11/2008	USD	Assumed
LCPI	SPIEGEL INC	LOEB PARTNERS		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	INSTITUTIONAL BENCHMARK (MF)		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	LOEB ARBITRAGE B FUND		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	LOEB ARBITRAGE FUND		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	LOEB OFFSHORE B FUND		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	LOEB OFFSHORE FUND		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	GOOD STEWARD TRADING CO		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	SCOGGIN WORLDWIDE FUND, LTD.		S	8/14/2008	USD	Assumed
LCPI	STAR TRIBUNE CO	OPPENHEIMER MST LOAN FD LLC		S	9/11/2008	USD	Assumed
LCPI	STAR TRIBUNE CO	OPPENHEIMER SENIOR FLOATING		S	9/11/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	BREVAN HOWARD MASTER FUND		S	9/3/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	CATALYST INVEST MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	CREDIT SUISSE LOAN FUNDING LLC		S	7/18/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MONARCH MASTER FUNDING LTD.		S	7/30/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	PERELLA WEINBERG PARTNERS XMF		S	7/31/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT, LP II		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT, LP II		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	TARGUS GROUP INTERNATIONAL, INC.	CREDIT SUISSE ASSET MGMT(MAST)		S	8/19/2008	USD	Assumed
LCPI	THERMO FLUIDS	GRACE BAY HOLDINGS		S	7/14/2008	USD	Assumed
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	ROYAL BANK OF CANADA		S	9/2/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	FARALLON CAPITAL PARTNERS, LP		S	9/12/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	KNIGHTHEAD CAPITAL MGMT (MST)		B	9/12/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	KNIGHTHEAD CAPITAL MGMT (MST)		S	8/27/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DURHAM ACQUISITION CO., LLC		S	8/1/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	JOHN HANCOCK (MASTER)		S	9/2/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	SANKATY (PROSPECT FUNDING)		S	8/5/2008	USD	Assumed
LCPI	USI HOLDINGS CORP. (5/4/07)	BLT 39 LLC		S	9/10/2008	USD	Assumed
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	VINACASA CLO LTD		S	9/12/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	WASTE SVCS A&R 4-30-04 (F/K/A CAP ENVIR)	CYPRESSTREE INTERATIONAL LOAN HOLIDNG COMPANY LIMITED		B	9/10/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INVESTORS ENHANCED		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INV MASTER FUND		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SPECTRUM INVESTMENT PARTNERS		S	8/7/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SR GGI MASTER MA, LTD.		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	STONE TOWER CAPITAL (MASTER)		B	1/14/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/21/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	5/2/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS MASTER FUND I, LTD		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, LP		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS MASTER I, LTD		S	8/28/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.		S	8/28/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE LOAN FUNDING LLC		S	9/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND		S	9/8/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EATON VANCE VT FLOATING RATE INCOME FUND		S	9/8/2008	USD	Assumed
LCPIUK	ALMATIC HOLDINGS 4 B.V	NEPTUNO CLO I BV	B1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIC HOLDINGS 4 B.V	NEPTUNO CLO I BV	B3	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIC HOLDINGS 4 B.V	NEPTUNO CLO I BV	C1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIC HOLDINGS 4 B.V	NEPTUNO CLO I BV	C3	S	3/6/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPPS	A2	S	10/23/2007	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A1	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A2	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	8/21/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	4/24/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B1	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B2	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A2	S	8/6/2008	USD	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Panther CDO V.B.V.	B2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Panther CDO V.B.V.	C2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	B2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	C2 EUR	S	4/22/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3A	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3B	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3C1	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3C2	S	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY G.A. FUND	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CIC	A	S	7/8/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CITADEL	A	B	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	G.A. - FUND L: BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCPIUK	COGNIS 16 MAY 07	PRAMERICA	C	S	8/5/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	B1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C2	S	9/4/2008	USD	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCPIUK	FINANCIÈRE TRUCK (INVESTISSEMENT) 02/07	EC INVESTMENT SARL (Mercator CLO I PLC)	TERM	S	7/16/2008	EUR	Assumed
LCPIUK	GALA (OCT 05)	CREDIT SUISSE INTERNATIONAL	E	S	6/6/2008	GBP	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B2	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C2	S	6/4/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KÖNIGINSTRASSE I S.A.R.L.	B1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KÖNIGINSTRASSE I S.A.R.L.	C1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	B1	S	3/7/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	C1	S	3/7/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	NATIXIS	A	S	8/19/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	BLUEBAY STRUCTURED FUNDS: HIGH YIELD ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	G.A. FUND - L: BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	INTERPOLIS PENSIOENEN GLOBAL HIGH YIELD POOL	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	OCH ZIFF (MASTER)	PIK	S	7/28/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING BEDRIJFSPENSIOENFONDS VOOR DE METAALEKTRO	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING MN SERVICES EUROPEES HIGH YIELD FONDS	PIK	S	9/3/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING PENIONENFONDS METAAL EN TECHNIEK	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KLEOPATRA SENIOR (03JULY07)	OCH ZIFF (MASTER)	Term1 USD	S	12/7/2007	USD	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	YARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCPIUK	LIBERATOR JR MEZZ (10/06)	AVENUE INVESTMENTS,L.P.	Junior Mezzanine	S	7/31/2008	GBP	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	SARK MASTER LIMITED	Euro Mezzanine	S	9/2/2008	EUR	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	SARK MASTER LIMITED	GBP Mezzanine	S	9/2/2008	GBP	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	C1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	B1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHRE LTD	B1	S	9/12/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHRE LTD	B2	S	9/12/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHRE LTD	B3	S	9/12/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	KÖNIGINSTRASSE I S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B6	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	RMF EURO CDO II S.A.	B3	S	9/3/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/16/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGT, LP II	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	B1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	C1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/11/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCL SITUATIONS OVERSEAS	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCL SITUATIONS OVERSEAS	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/26/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	B2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	C2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH ASSET MANAGEMENT	A	S	5/12/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	B1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	C1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	RAYTHEON MST PENSION (ADVENT)	A	S	11/14/2007	USD	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A1	S	8/26/2008	EUR	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A2	S	8/26/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	5/22/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	5/22/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	NEPTUNE CLO I B.V.	B1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	NEPTUNE CLO I B.V.	C1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	B1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	C1	S	8/28/2008	EUR	Assumed
LCPIUK	PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	8/28/2008	GBP	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C2	S	5/7/2008	EUR	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C3	S	5/7/2008	EUR	Assumed
LCPIUK	SEAT PAGINE GIALLE (TERM A)	ING BANK N.V.	B	S	3/19/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	B	S	6/6/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	C	S	6/6/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	PIK	S	9/11/2008	USD	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT FUNDING CORP.	PIK	S	8/26/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	9/2/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	8/27/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	9/5/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	2/1/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed

EXHIBIT B

REJECTED TRADES

LCPI & LCPI UK

Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ACTS AERO TECH SUPPORT	ARES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCPI	AGA MEDICAL CORPORATION 4/28/06	OSPREY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OHA PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Rejected
LCPI	ALLIANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		B	9/11/2008	USD	Rejected
LCPI	ALLISON TRANSMISSION 3.5BN (8/7/07)	FUSION FUNDING LIMITED		S	8/7/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	SATELLITE SENIOR INCOME FUND		B	7/18/2008	USD	Rejected
LCPI	ALTOS HORNS DE MEXICO - SENS	DE SHAW SECURITIES UK		B	4/27/2007	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/19/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	7/9/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	SEIX INVESTMENT ADVISORS		B	8/25/2008	USD	Rejected
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	CARLYLE HIGH YIELD PRTNRS IX		B	8/4/2008	USD	Rejected
LCPI	BOSTON GENERATING 2ND LIEN	STONEHILL		B	8/5/2008	USD	Rejected
LCPI	BRICKMAN GROUP	SEI INST. INV TR ENHANCED INC		B	9/3/2008	USD	Rejected
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/10/2008	USD	Rejected
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	BLACK DIAMOND CLO 2005-1 LTD.		B	9/9/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCPI	CAPMARK FINANCIAL (5-YR Japanese Term)	GOLDDENTREE 2004 TRUST		S	9/3/2008	USD	Rejected
LCPI	CHOCTAW INVESTORS BV	FARALLON CAPITAL PARTNERS, LP		B	8/6/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07)/Term Loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07)/Term Loan	POST ADVISORY GROUP (MST)		B	6/17/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	9/2/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ALADDIN CLO HOLDING ACCT		B	9/8/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	PROSPECT MOUNTAIN FUND LIMITED		B	8/5/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	CENTRE PACIFIC(MASTER)		B	8/13/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/24/2008	USD	Rejected
LCPI	DELTA AIR LINES 1ST LIEN (4/30/07)	CREDIT SUISSE LOAN FUNDING LLC		B	3/18/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	LANDMARK II CDO LIMITED		B	9/10/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/9/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	STICHTING PENSIOENFONDS ABP		B	9/8/2008	USD	Rejected
LCPI	ENRON TRADE CLAIM (Hawaii Trust)	FARALLON CAPITAL PARTNERS, LP		B	5/6/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/4/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/8/2008	USD	Rejected
LCPI	FRONTIER DRILLING 1ST LIEN (A&R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	STARK MASTER FUND LTD.		B	6/2/2008	USD	Rejected
LCPI	GEORGIA GULF (10/3/06)	PROSPECT MOUNTAIN FUND LIMITED		B	7/30/2008	USD	Rejected
LCPI	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V, LIMITED		B	9/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PIMCO FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	HUNTSMAN INT'L (8/16/05 AMENDED 4/19/07)	APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	SUNTRUST BANK		B	9/5/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	CLASSIC I LOAN FUNDING LLC		B	6/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	VELCOTY CLO LTD.		B	7/18/2008	USD	Rejected
LCPI	M. FABRIKANT & SONS INC.	ONE EAST CAPITAL ADVISORS(MSTR		B	4/11/2007	USD	Rejected
LCPI	MACH GEN, LLC 1ST LIEN (2/22/07)	HIGHLAND FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCPI	MANITOWOC COMPANY INC, THE (6-10-05)	THOROUGHBRED FUND L.P.		B	9/5/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	SAN GABRIEL CLO I LTD.		B	8/20/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL PARTNERS V (AIV-1)		S	8/20/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	MCDONNELL LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	SCOTIABANC, INC.		B	8/11/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	ABERDEEN HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	THL NORTEK (LUXEMBOURG) S.A.R.L		S	9/15/2008	USD	Rejected
LCPI	OWENS ILLINOIS, INC 6-14-06	SECURITY BENEFIT LIFE INS CO		B	9/3/2008	USD	Rejected
LCPI	PINNACLE FOODS FINANCE LLC	R2 TOP HAT, LTD		B	8/15/2008	USD	Rejected
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KNIGHTSBRIDGE 2007-1 CLO LTD		B	9/10/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	4/7/2008	USD	Rejected
LCPI	RJO HOLDINGS CORP.	STANFIELD CAPITAL PARTNERS LLC		B	7/1/2008	USD	Rejected
LCPI	SEMCRUDE	WAYZATA INVESTMNT PTR (MASTER)		S	7/30/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	4086 ADVISORS		B	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	RIDGEWORTH FUNDS-SEIX FRHIF		B	9/10/2008	USD	Rejected
LCPI	TEMBECK INDUSTRIES INC 2/29/08	LOGAN FINANCE CLO I LTD.		B	6/11/2008	USD	Rejected
LCPI	TEMBECK INDUSTRIES INC 2/29/08	ORE HILL FUND LP		B	9/11/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	1798 RELATIVE VALUE MASTER FD		B	5/9/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	GRUSS & CO (MASTER)		B	7/1/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL(tranche X term loan)	PIMCO ALLOCATION A/C		B	8/14/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/5/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/8/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/21/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/28/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	ING INVESTMENT MGMT GEORGIA		B	9/12/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	PRIMUS CLO I LTD.		B	8/21/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	CRESCENT 1, LP		B	9/3/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	CRS FUNDS, LTD		B	9/3/2008	USD	Rejected
LCPI	UNIVISION COMMUNICATION 3-29-2007	CENTERBRIDGE HEDGE		B	9/9/2008	USD	Rejected
LCPI	US AIRWAYS GROUP 03-07	CANDLEWOOD CAPITAL PARTNERS		B	8/5/2008	USD	Rejected
LCPI	VENOCO 2ND A&R (5/7/07-CS)	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	VENOCO 2ND A&R (5/7/07-CS)	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	VERINT SYSTEMS INC.	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	9/8/2008	USD	Rejected
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	CARLYLE LOAN INVESTMENT LTD		B	9/11/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	HILLMARK FUNDING LTD		B	8/20/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	IVY HIGH INCOME FUND		B	7/15/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK II CDO LIMITED		B	9/9/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK VII CDO LTD		S	9/9/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	CREDIT SUISSE ASSET MGMT(MAST)		B	6/30/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	H/2 CAPITAL PARTNERS (MASTER)		B	5/12/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	SILVER LAKE FINANCIAL MGT(MST)		B	8/26/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	KC CLO II PLC		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	LONGHORN CREDIT FUNDING		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	LONGHORN CREDIT FUNDING		B	8/28/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	ORE HILL PARTNERS LLC		B	7/8/2008	USD	Rejected
LCPI	YANKEE CANDLE COMPANY 2-07	RIVERSOURCE BD SERIES- RFLRTFD		B	9/11/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	CAJA MADRID	A2	B	6/19/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A1	B	8/6/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A2	B	8/6/2008	USD	Rejected
LCPIUK	CASEMA	KCAF 26	KAB B	S	7/17/2008	EUR	Rejected
LCPIUK	CASEMA	KCAF 26	KAB C	S	7/17/2008	EUR	Rejected
LCPIUK	CFS HOLDING NV (18 JUNE 04) (A)	GE CORP FIN BANK SAS	REVOLVER	B	8/28/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	B USD	S	8/21/2008	USD	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	C USD	S	8/21/2008	USD	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A2	B	9/2/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B2	B	9/2/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BABSON CAPITAL	A1	S	8/29/2008	EUR	Rejected
LCPIUK	NTL CABLE PLC	DRESDNER BANK AG LONDON BRANCH	C	B	1/31/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	DRESDNER	A	B	8/27/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH INTERNATIONAL	A	B	7/23/2008	USD	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C2	B	4/29/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	4/29/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	OCH ZIFF (MASTER)	PIK	B	6/23/2008	EUR	Rejected

EXHIBIT C

AMENDED TRADES

LCPI & LCPI UK
Assumed with Modification

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Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ABITIBIWATER INC. 04-01-08	DEUTSCHE BANK AG NEW YORK		B	9/9/2008	USD	Assumed with Modification
LCPI	AVETA INC. 2ND A&R 8-14-06	GMAM INVESTMENT FUNDS TRUST II		S	7/28/2008	USD	Assumed with Modification
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	DEUTSCHE BANK AG LONDON		B	8/14/2008	EUR	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/1/2008	USD	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/7/2008	USD	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/24/2008	USD	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/30/2008	USD	Assumed with Modification
LCPI	CAPMARK FINANCIAL (5-YR US Term)	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I, LTD		S	9/10/2008	USD	Assumed with Modification
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	DEUTSCHE BANK AG LONDON		B	8/13/2008	USD	Assumed with Modification
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	DEUTSCHE BANK AG LONDON		B	8/13/2008	USD	Assumed with Modification
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/13/2007	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ROYAL BANK OF CANADA		B	9/9/2008	USD	Assumed with Modification
LCPI	DANA HOLDING TL(1/31/08)	CHGO LOAN FUNDING LTD.		S	8/28/2008	USD	Assumed with Modification
LCPI	DAYCO (MARK IV)	OAK HILL CREDIT OPPORTUNITIES FINANCING, LTD		B	7/29/2008	USD	Assumed with Modification
LCPI	FIRST DATA CORP (9/24/07-CS)	CITIBANK, N.A. (MASTER)		S	9/8/2008	USD	Assumed with Modification
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	COMMERZBANK AG NEW YORK AND GRAND CAYMAN BRANCHES		B	6/11/2008	USD	Assumed with Modification
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	COMMERZBANK AG NEW YORK AND GRAND CAYMAN BRANCHES		B	6/12/2008	USD	Assumed with Modification
LCPI	GREEKTOWN HOLDINGS, L.L.C.	WACHOVIA BANK		B	5/30/2008	USD	Assumed with Modification
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WACHOVIA BANK		B	6/3/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS V, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS VI, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS X, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS XI, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS V, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS VIII, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS IX, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS X, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS XI, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	HAMLET II, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	MERRILL LYNCH CAPITAL SERVICES, INC.		B	8/14/2008	USD	Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	CARLYLE HIGH YIELD PARTNERS X, LTD		B	9/4/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	CARLYLE HIGH YIELD PARTNERS VI, LTD		B	9/4/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE OPPORTUNITIES FUND, LLC		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE OPPORTUNITIES FUND, LLC		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	TENNENBAUM OPPORTUNITIES PARTNERS V, LP		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	BRIGADE LEVERAGED CAPITAL STRUCTURES FUND, LTD		B	9/8/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	MARATHON SPECIAL OPPORTUNITIES MASTER FUND LTD		B	6/3/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	CREDIT SUISSE LOAN FUNDING LLC		B	8/26/2008	USD	Assumed with Modification
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	HIGHLAND CAPITAL MGMT LP		B	8/13/2008	USD	Assumed with Modification
LCPI	HEXION CHEMICALS A&R 05/05/2006	DEUTSCHE BANK NEW YORK BRANCH		B	9/4/2008	USD	Assumed with Modification
LCPI	KYLE ACQUISITION	DORCHESTER CBNA LOAN FUNDING		B	6/3/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	JPMORGAN CHASE BANK, N.A.		B	3/6/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE MASTER FUND, LTD		B	3/24/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE CAPITAL PARTNERS (QP), LP		B	3/24/2008	USD	Assumed with Modification
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	PROSPECT MOUNTAIN FUND, LP		B	7/18/2008	USD	Assumed with Modification
LCPI	NATIONAL CINEMEDIA (2/07)	HIGHLAND CAPITAL MGMT LP		S	9/9/2008	USD	Assumed with Modification
LCPI	NEFF CORP 2ND LIEN (5/31/07)	GOLDMAN SACHS CREDIT PARTNERS		B	8/13/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE SSMF, LP		B	9/11/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	IBS (MF) LTD COURAGE CAP EVENT		B	9/11/2008	USD	Assumed with Modification
LCPI	PENN NAT'L GAMING, INC. 10/03/05	JPMORGAN CHASE BANK, N.A.		B	7/3/2008	USD	Assumed with Modification
LCPI	PENN NAT'L GAMING, INC. 10/03/05	JPMORGAN CHASE BANK, N.A.		B	7/3/2008	USD	Assumed with Modification
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	JP MORGAN WHITEFRIARS INC.		B	9/11/2008	USD	Assumed with Modification
LCPI	SPIEGEL INC	GRAND CENTRAL ASSET TRUST, MM3		B	8/14/2008	USD	Assumed with Modification
LCPI	SPIEGEL INC	GRAND CENTRAL ASSET TRUST, SVCO SERIES		B	8/14/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOLDMAN SACHS CREDIT PARTNERS		B	7/10/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOLDMAN SACHS CREDIT PARTNERS		B	7/24/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	D.E. SHAW LAMINAR PORTFOLIOS		B	9/3/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB PARTNERS		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	INSTITUTIONAL BENCHMARKS (MF)		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB ARBITRAGE B FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB ARBITRAGE FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB OFFSHORE B FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB OFFSHORE FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOOD STEWARD TRADING COMPANY		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MANAGEMENT, LP II		B	6/6/2008	USD	Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MANAGEMENT, LP II		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	DEUTSCHE BANK AG		B	7/16/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SATELLITE SENIOR INCOME FUND		B	7/16/2008	USD	Assumed with Modification
LCPI	TARGUS GROUP INTERNATIONAL, INC.	HARTFORD HIGH YIELD HLS FUND		B	8/19/2008	USD	Assumed with Modification
LCPI	US AIRWAYS GROUP 03-07	CREDIT SUISSE CANDLEWOOD SPECIAL SITUATION MASTER FUND LTD		B	8/5/2008	USD	Assumed with Modification
LCPI	VISTEON 6.13.06	FEINGOLD O'KEEFFE DISTRESSED LOAN MASTER FUND LTD		B	6/20/2008	USD	Assumed with Modification
LCPI	VISTEON 6.13.06	FEINGOLD O'KEEFFE MASTER FUND LTD		B	6/20/2008	USD	Assumed with Modification
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME FUND		S	8/1/2008	USD	Assumed with Modification
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME PORTFOLIO		S	8/1/2008	USD	Assumed with Modification
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	7/10/2008	USD	Assumed with Modification
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	8/27/2008	USD	Assumed with Modification
LCPI	WR GRACE & CO.-CONN.	ORE HILL HUB FUND LTD		B	7/9/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	BARCLAYS BANK PLC	B1	B	8/26/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	BARCLAYS BANK PLC	B2	B	8/26/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	CREDIT SUISSE INTERNATIONAL	B1	B	7/7/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	CREDIT SUISSE INTERNATIONAL	B2	B	7/7/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	KING'S CROSS ASSET FUNDING 2 S.A.R.L	A1	B	7/15/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	KING'S CROSS ASSET FUNDING 2 S.A.R.L	A2	B	7/15/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	BARCLAYS BANK PLC	D	B	8/21/2008	USD	Assumed with Modification
LCPIUK	BCM IRELAND HOLDINGS LIMITED	KINGS CROSS ASSET FUNDING 17 S.A.R.L	D	B	9/4/2008	EUR	Assumed with Modification
LCPIUK	GALA (OCT 05)	KINGS CROSS ASSET FUNDING 2 S.A.R.L	A	S	2/8/2008	GBP	Assumed with Modification
LCPIUK	INEOS GROUP LIMITED	GOLDMAN SACHS CREDIT PARTNERS LP	B1	B	7/4/2008	EUR	Assumed with Modification
LCPIUK	INEOS GROUP LIMITED	GOLDMAN SACHS CREDIT PARTNERS LP	C1	B	7/4/2008	EUR	Assumed with Modification
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	GREYWOLF CAPITAL OVERSEAS FUND	Mezzanine	S	7/29/2008	EUR	Assumed with Modification
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	GREYWOLF CAPITAL PARTNERS II, LP	Mezzanine	S	7/29/2008	EUR	Assumed with Modification
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	GOLDMAN SACHS CREDIT PARTNERS LP	B1	B	8/12/2008	EUR	Assumed with Modification
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	GOLDMAN SACHS CREDIT PARTNERS LP	C1	B	8/12/2008	EUR	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B1	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B2	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B5	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B6	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NYCOMED HOLDING A/S	DEUTSCHE BANK AG LONDON BRANCH	B1	B	8/11/2008	EUR	Assumed with Modification
LCPIUK	NYCOMED HOLDING A/S	DEUTSCHE BANK AG LONDON BRANCH	C1	B	8/11/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	B1	B	7/31/2008	EUR	Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	B2	B	7/31/2008	USD	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	B2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	B2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	C2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	C2	B	7/31/2008	USD	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	C2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	DEUTSCHE BANK AG LONDON BRANCH	PIK	B	9/11/2008	USD	Assumed with Modification
LCPIUK	WIND PIK FACILITY	DEUTSCHE BANK AG LONDON BRANCH	PIK	B	9/5/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	CITADEL HORIZON SARL	PIK	B	8/27/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	JPMORGAN CHASE & CO.	PIK	B	8/29/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	JPMORGAN CHASE & CO.	PIK	B	9/2/2008	EUR	Assumed with Modification